

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

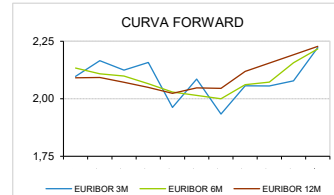
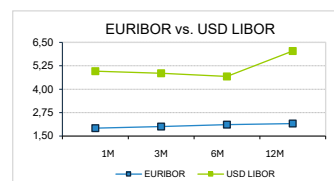
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

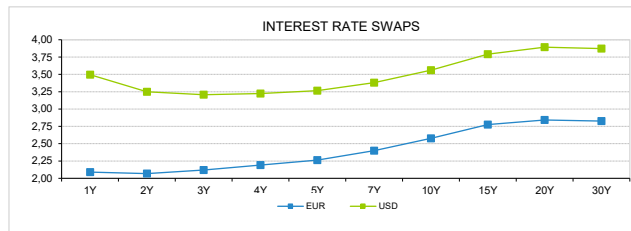
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9220	2	1	1M	4,9602	0	-35	3,9635	-0,1300
3M	2,0040	-1	-1	3M	4,8537	0	-42	3,9384	-0,0721
6M	2,1100	1	2	6M	4,6821	-1	-45	3,8686	0,0300
12M	2,1660	0	0	12M	6,0414	8	31	3,7546	0,1000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0905	0	-2	2,0457	2,4163	2,7030
2Y	2,0682	-1	-6	2,1365	2,4893	2,7669
3Y	2,1206	-1	-8	2,2290	2,5590	2,8270
4Y	2,1923	-1	-8	2,3090	2,6241	2,8820
5Y	2,2633	-1	-8	2,3840	2,6870	2,9300
7Y	2,3986	-1	-8	2,5210	2,7960	3,0160
10Y	2,5759	-1	-7	2,6875	2,9222	3,0885
15Y	2,7759	0	-6	2,8552	3,0052	3,0950
20Y	2,8417	0	-6	2,8940	2,9923	3,0438
30Y	2,8259	0	-6	2,8590	2,9220	2,9527

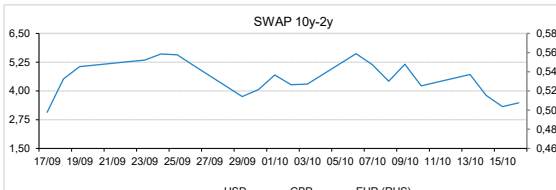
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,25
Reino Unido	4,00
Japão	0,50
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,50



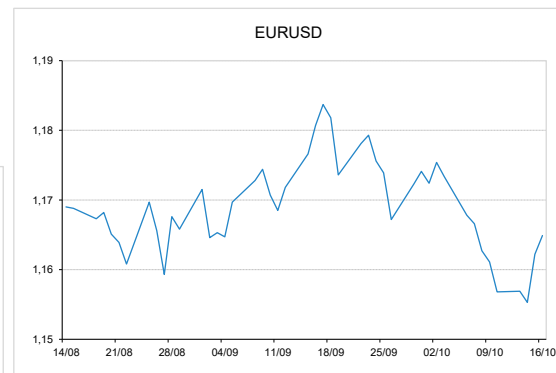
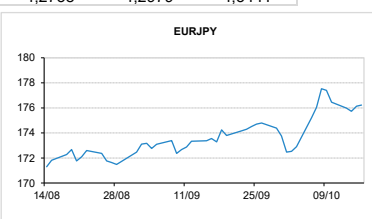
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4957	-2	-10	2,9900	3,2800	3,6260
2Y	3,2482	-2	-2	3,0540	3,3580	3,7090
3Y	3,2066	-2	2	3,1270	3,4440	3,7800
4Y	3,2242	-1	4	3,2010	3,5270	3,8500
5Y	3,2645	-1	5	3,2800	3,6020	3,9140
7Y	3,3806	-1	5	3,4310	3,7400	4,0260
10Y	3,5599	-1	5	3,6270	3,9070	4,1390
15Y	3,7913	0	5	3,8440	4,0400	4,1980
20Y	3,8929	0	5	3,9230	4,0560	4,1570
30Y	3,8725	0	5	3,8790	3,9490	3,9890



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,53	-0,38	-6,48	OT 2Y	1,906	-0,01	-10,90
JETFUEL	683,50	-3,50	-37,75	OT 5Y	2,279	-0,01	-13,90
DIESEL	650,50	-3,00	-61,00	OT 10Y	2,942	-0,01	-15,20
COBRE	10.576,00	63,00	454,50	BUND 10Y	2,555	0,68	-13,30
ZINCO	2.975,02	13,50	-10,49	SCHATZ 2Y	2,277	0,00	-9,30
OURO	4.271,47	63,99	581,49	T-NOTE 10Y	4,334	-1,98	1,60
TRIGO	500,75	2,00	-33,25	T-NOTE 2Y	3,692	-2,19	2,20
LICENÇA C02	79,34	1,46	1,83	GILT 10Y	4,925	-4,42	-18,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1649	0,23%	-1,34%	1,1708	1,1757	1,1843
EUR/GBP	0,8676	0,33%	-0,23%	0,8721	0,8762	0,8842
EUR/JPY	176,23	-0,06%	-1,52%	176,22	176,22	176,21
EUR/CHF	0,9282	-0,02%	0,50%	0,9230	0,9183	0,9089
EUR/BRL	6,339	0,21%	-0,83%	6,5080	6,6753	7,0149
EUR/PLN	4,2464	0,14%	0,08%	4,2738	4,2979	4,3441


FIXINGS CONTRA USD e EUR

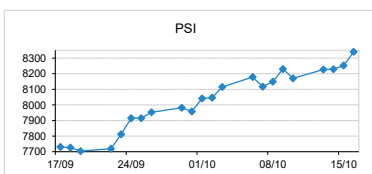
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1649	0,8676	176,23	0,9282	10,9993	7,4690	1,6380	1,79593	6,3390	11,7359
USD	0,8564	-	0,7444	150,78	0,7952	9,4198	6,3963	1,4038	1,5373	5,4242	10,0461

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,980	-0,30	-6,57
BCP	0,762	0,47	63,89
CORT. AMORIM	7,130	0,71	-11,43
CTT	6,940	-0,43	28,52
EDP	4,400	1,55	42,35
EDP R	13,820	4,54	37,65
GALP	15,910	-0,28	-0,25
IBERSOL	10,100	0,00	35,03
J MARTINS	20,740	0,78	12,41
MOTA ENGIL	5,815	1,13	99,55
NAVIGATOR	3,090	-0,52	-13,93
NOS	3,725	-0,40	13,37
REN	3,085	-0,16	35,31
SEMAPA	17,980	-1,43	26,80
SONAE SGPS	1,378	0,44	50,77
TEIX. DUARTE	0,778	5,71	884,81

MAIORES GANHOS/PERDAS

Título	Variação %
TEIX. DUARTE	5,71
EDP R	4,54
EDP	1,55
MOTA ENGIL	1,13
J MARTINS	0,78
ALTRI	-0,30
NOS	-0,40
CTT	-0,43
NAVIGATOR	-0,52
SEMAPA	-1,43



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	8.340,83	1,08%	30,79%	8.299,71	6.194,45
CAC40	8.188,59	1,38%	10,95%	8.257,88	6.763,76
ESTX 50 PR	5.652,01	0,84%	15,44%	5.674,55	4.540,22
XTRA DAX	24.272,19	0,38%	21,91%	24.771,34	18.489,91
S&P 500	6.685,36	0,20%	13,65%	6.764,58	4.835,04
IBEX 35	15.645,80	0,48%	34,94%	15.732,70	11.295,00
NIKKEI 225	48.277,74	1,27%	21,01%	48.597,08	30.792,74

